

EXHIBIT E

Corporate Trust Services
One Federal Street, Third Floor
Boston, Massachusetts 02110

THIS TRANSMITTAL CONTAINS IMPORTANT INFORMATION THAT IS OF INTEREST TO THE BENEFICIAL OWNERS OF THE SUBJECT SECURITIES. PLEASE EXPEDITE RE-TRANSMITTAL TO SUCH BENEFICIAL OWNERS IN A TIMELY MANNER.

**NOTICE TO NOTEHOLDERS AND/OR CERTIFICATEHOLDERS (THE
"SECURITYHOLDERS") OF THE TRANSACTIONS AND THEIR CORRESPONDING CUSIPS
LISTED ON EXHIBIT A**

(Notice Date: April 4, 2011)

Reference is made to the respective Trust Agreement or Indenture governing the Transactions referenced above (collectively the "*Trust Agreements*" and each is a "*Trust Agreement*") under which U.S. Bank National Association serves as trustee (the "*Trustee*"). Any capitalized term used herein and not otherwise expressly defined shall have the meaning assigned to such term in the applicable Trust Agreement. Reference is also made to Notices sent to Securityholders in September 2010 and December 2010, notifying Securityholders of the filing of the adversary proceeding described below and the filing of the Motion by the Debtors (as defined below) seeking SPV ADR procedures, likewise described below.

Under the terms of each of the Trust Agreements, each of the Issuers entered into a credit derivatives transaction with an affiliate of Lehman Brothers Holdings Inc. ("*LBHI*") as counterparty documented by an ISDA Master Agreement (Multicurrency - Cross Border) by and between a debtor affiliated with LBHI (collectively with LBHI the "*Debtors*") and the relevant Issuer (the "*Master Agreements*"), one or more Schedules to the Master Agreement between the Debtors and the relevant Issuer (the "*Schedules*") and one or more Confirmations to the relevant Issuer from the Debtors (the "*Confirmations*" and collectively with the all of the Master Agreements and Schedules, the "*Swap Transactions*"). LBHI served as Credit Support Party for each of these transactions.

On September 15, 2008, LBHI filed a voluntary petition seeking relief under Chapter 11 of 11 U.S.C. §101 *et seq.* (the "*Bankruptcy Code*" and the proceeding the "*Lehman Bankruptcy Proceeding*"); thereafter on and after October 3, 2008 Lehman Brothers Special Financing Inc. ("*LBSF*") and other Debtors filed their voluntary proceedings¹.

An Event of Default exists under each of the Swap Transactions by virtue of the voluntary bankruptcy petitions filed first by LBHI and thereafter by LBSFⁱⁱ or another Debtor counterparty. Based on the terms of the applicable Trust Agreement, and/or based on directions received from Securityholders, the Trustee provided notice of an Early Termination Event and designated an Early Termination Date under the Swap Transactions. Under the terms of the applicable Trust Agreement and Swap

Transaction(s), because LBSF was the sole Affected Party and Defaulting Party under the terms of each Swap Transaction, each Trust Agreement provided that any termination payment due LBSF would be paid after payments made to the Securityholders (and certain Administrative Expenses and other amounts senior to Securityholders). Had LBSF not been the Defaulting Party, each Trust Agreement provides that any termination payment would be paid from available proceeds prior to applying such proceeds to payments to Securityholders.

As described in previous Notices sent to you, in his Memorandum Decision Granting Motion For Summary Judgment and Declaring Applicable Payment Priorities in the Dante Decision (defined in the endnotes below)ⁱⁱⁱ, Judge Peck ruled in the context of that adversary proceeding, that a change in the waterfall resulting from the bankruptcy filings by LBHI and LBSF constituted an unenforceable ipso facto provision, and therefore the termination payment due LBSF under that swap transaction was due prior to payments to the Securityholders (as it would be in the absence of a bankruptcy default by LBHI and LBSF), and not after payments to Securityholders as contemplated by the transaction documents. While this decision was the subject of an appeal, the matter ultimately settled prior to any consideration of the appeal by the District Court. The terms of the settlement have been kept confidential.

Relying upon the Dante Decision, LBSF filed an action in the United States Bankruptcy Court for the Southern District of New York against the Trustee and the Issuer for each of the Securities^{iv}. The adversary proceeding challenges, under various theories, the distribution provisions contained in each Trust Agreement providing for the payment of the termination payment calculated to be due LBSF after payments to Securityholders because LBSF is the sole affected party or defaulting party under the swap.

We previously advised you that on November 24, 2010, LBHI filed a motion seeking the implementation of dispute resolution procedures involving special purpose vehicles^v. On December 8, 2010, the Trustee filed an objection to the Motion (the "*Objection*"). On March 3, 2011, the Bankruptcy Court entered an Order approving the SPV ADR procedures (the "SPV ADR Order")^{vi}. These procedures may be employed by the Debtors to resolve disputes concerning the Swap Transactions that are the subject of the adversary proceeding, and require, inter alia, that the relevant Special Purpose Vehicle and/or the Trustee publish notice of the adversary proceeding and mediation and designate a party that is authorized to mediate the dispute on behalf of the transaction. The Trustee filed a Notice of Appeal with respect to the SPV ADR Order.

The Trustee hereby advises you that in order for it to comply with the terms of the SPV ADR Order and take any action for the benefit of the Securityholders, it will be required to use Underlying Assets in order to discharge fees, expenses and other charges it incurs in connection therewith, including, but not limited to, the cost of publishing notice. In addition, the Trustee believes that it is essential for one or more Securityholders to represent the transaction in any mediation because the Securityholders that have the economic interests therein. Please contact us *immediately* if you are willing to serve as one or part of a group of holders representing the interests of the transaction.

REDACTED

REDACTED

The Trustee may be contacted at:

Donald Higgins and Jonathan DeMarco
U.S. Bank Corporate Trust Services
One Federal Street, Third Floor
Boston, Massachusetts 02110
Phone: (617) 603-6717 and (617)-603-6552
Fax: (866)592-7151 and (866) 394-9334
Email: donald.higgins@usbank.com and jonathan.demarco@usbank.com

Receipt of this notice should not be construed as evidence or acknowledgment of any requirement applicable to, or of any right or authority on the part of any recipient under the Trust Agreement to direct, the matters addressed herein, or of any obligations on the part of the Trustee with respect thereto, and the Trustee expressly reserves all rights in determining appropriate actions and requirements concerning these matters.

Prior to any distribution to Securityholders, funds held under the relevant Transaction documents may be used first for payment of the fees and costs incurred or to be incurred by the Trustee in performing its duties, as well as for any indemnities owing or to become owing to such Trustee. This includes, but is not limited to, compensation for time spent, and the fees and costs of counsel and other agents employed, to pursue remedies or other actions to protect the interests of the Securityholders. *PURSUANT TO THE TERMS OF EACH TRUST AGREEMENT THE TRUSTEE IS NOT REQUIRED TO RISK OR EXPEND ITS OWN FUNDS OR OTHERWISE INCUR FINANCIAL LIABILITY FOR THE PERFORMANCE OF ANY DUTY OR THE EXERCISE OF ANY RIGHTS UNLESS AN ADEQUATE INDEMNITY AGAINST SUCH LIABILITY OR RISK IS PROVIDED TO IT.*

The Trustee reserves all rights under the relevant Trust Agreement and related documents. Please be aware that the Trustee may conclude that a specific response to particular inquiries from individual Securityholders is not consistent with equal and full dissemination of information to all Securityholders. Securityholders should not rely on the Trustee as their sole source of information. The Trustee makes no recommendations and gives no investment, legal or tax advice. Each Noteholder should seek investment and tax advice from an independent advisor based on such Noteholder's particular circumstances.

U.S. Bank National Association,
as Trustee

i On the same date or thereafter, other debtor subsidiaries and affiliates filed bankruptcy proceedings (collectively, the “Debtors”) all of which proceedings are jointly administered under *In re: Lehman Brothers Holdings Inc.*, Bankruptcy Case No.: 08-13555 (JMP).

ii Other Events of Default may exist as well, and the Trustee reserves all rights with respect thereto.

iii The adversary proceeding styled *Lehman Brothers Special Financing Inc. v. BNY Corporate Trustee Services Limited*, Adv. Proc. No. 09-01242 (the “*Dante Decision*”) pending in the United States Bankruptcy Court for the Southern District of New York. A copy of the Memorandum Opinion is available on the Trustee’s investor website, www.usbank.com/abs.

iv The action was filed on September 14, 2010 and is styled *Lehman Brothers Special Financing Inc. v. U.S. Bank National Association, et al.*, Adversary Proceeding Number 10-03542, and the case is assigned to The Honorable Judge Peck. The action has been stayed through June 30, 2011.

v The motion was styled Motion Pursuant to Section 105(a) of the Bankruptcy Code and General Order M-390 for Authorization to Implement Alternative Dispute Resolution Procedures for Affirmative Claims of Debtors Under Derivatives Transactions with Special Purpose Vehicle Counterparties (referred to herein as the “*SPV ADR Motion*” or the “*Motion*”), and can be found as Docket No. 13009 on the LBHI docket.

vi Docket No. 14789 on the LBHI docket.

EXHIBIT A

EXUM RIDGE CBO 2006-1

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Certificated Note	30232CAA8	US30232CAA80
Class A Regulation S Certificated Note	G3286EAA9	USG3286EAA94
Class B Notes		
Class B Rule 144A Certificated Note	30232CAB6	US30232CAB63
Class B Regulation S Certificated Note	G3286EAB7	USG3286EAB77
Class C Notes		
Class C Rule 144A Global Note	30232CAC4	US30232CAC47
Class C Regulation S Global Note	G3286EAC5	USG3286EAC50
Class D Notes		
Class D Rule 144A Global Note	30232CAD2	US30232CAD20
Class D Regulation S Global Note	G3286EAD3	USG3286EAD34
Class E Notes		
Class E Rule 144A Global Note	30232HAA7	US30232HAA77
Class E Regulation S Global Note	G32865AA8	USG32865AA80
Preference Shares		
Certificated U.S. Preference Shares	30232H208	US30232H2085
Rule 144A/Accredited Investors	30232H307	US30232H3075
Regulation S Global Preference Shares	G32865100	KYG328651008

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EXUM RIDGE CBO 2006-2

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Certificated Note	30228EAA0	US30228EAA01
Class A Regulation S Certificated Note	G32862AA5	USG32862AA59
Class X Notes		
Class X Rule 144A Certificated Note	30228EAB8	US30228EAB83
Class X Regulation S Certificated Note	G32862AB3	USG32862AB33
Class B Notes		
Class B Rule 144A Certificated Note	30228EAC6	US30228EAC66
Class B Regulation S Certificated Note	G32862AC1	USG32862AC16
Class C Notes		
Class C Rule 144A Global Note	30228EAD4	US30228EAD40
Class C Regulation S Global Note	G32862AD9	USG32862AD98
Class D Notes		
Class D Rule 144A Global Note	30228EAE2	US30228EAE23
Class D Regulation S Global Note	G32862AE7	USG32862AE71
Class E-1 Notes		
Class E-1 Rule 144A Global Note	30228CAA4	US30228CAA45
Class E-1 Regulation S Global Note	G32861AA7	USG32861AA76
Class E-1 Certificated Note	30228CAD8	US30228CAD83
Class E-2 Notes		
Class E-2 Rule 144A Global Note	30228CAB2	US30228CAB28
Class E-2 Regulation S Global Note	G32861AB5	USG32861AB59
Class E-2 Certificated Note	30228CAC0	US30228CAC01
Preference Shares		
Certificated U.S. Preference Shares	30228C205	US30228C2051
Regulation S Global Preference Shares	G32861109	USG328611093

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CUSIPs

EXUM RIDGE CBO 2006-4

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Global Note	30232UAA8	US30232UAA88
Class A Regulation S Global Note	G3286TAA6	USG3286TAA63
Class B Notes		
Class B Rule 144A Global Note	30232UAC4	US30232UAC45
Class B Regulation S Global Note	G3286TAB4	USG3286TAB47
Class C Certificated Notes		
Class C Rule 144A Global Note	30232UAE0	US30232UAE01
Class C Regulation S Global Note	G3286TAC2	USG3286TAC20
Class D Certificated Notes		
Class D Rule 144A Global Note	30232UAG5	US30232UAG58
Class D Certificated Note	30232UAH3	US30232UAH32
Class D Regulation S Global Note	G3286TAD0	USG3286TAD03
Class E Certificated Notes		
Class E Rule 144A Global Note	30232QAA7	US30232QAA76
Class E Certificated Note	30232QAB5	US30232QAB59
Class E Regulation S Global Note	G32866AA6	USG32866AA63
Preference Shares		
Certificated U.S. Preference Shares	30232Q208	US30232Q2084
Regulation S Global Preference Shares	G32866108	USG328661080

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CUSIPs

EXUM RIDGE CBO 2006-5

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Global Note	30232VAA6	US30232VAA61
Class A Regulation S Global Note	G3286YAA5	USG3286YAA58
Class B-1 Notes		
Class B-1 Rule 144A Global Note	3023VAC2	US30232VAC28
Class B-1 Regulation S Global Note	G3286YAB3	USG3286YAB32
Class B-2 Certificated Notes		
Class B-2 Rule 144A Global Note	30232VAL2	US30232VAL27
Class B-2 Certificated Note	30232VAM0	US30232VAM00
Class B-2 Regulation S Global Note	G3286YAF4	USG3286YAF46
Class C-1 Certificated Notes		
Class C-1 Rule 144A Global Note	30232VAE8	US30232VAE83
Class C-1 Regulation S Global Note	G3286YAC1	USG3286YAC15
Class C-2 Certificated Notes		
Class C-2 Rule 144A Global Note	30232VAN8	US30232VAN82
Class C-2 Certificated Note	30232VAP3	US30232VAP31
Class C-2 Regulation S Global Note	G3286YAG2	USG3286YAG29
Class D Certificated Notes		
Class D Rule 144A Global Note	30232VAG3	US30232VAG32
Class D Certificated Note	30232VAH1	US30232VAH15
Class D Regulation S Global Note	G3286YAD9	USG3286YAD97
Class E Certificated Notes		
Class E Rule 144A Global Note	30232VAJ7	US30232VAJ70
Class E Certificated Note	30232VAK4	US30232VAK44
Class E Regulation S Global Note	G3286YAE7	USG3286YAE70
Preference Shares		
Certificated U.S. Preference Shares	30232W205	US30232W2052
Regulation S Global Preference Share	G3286U105	USG3286U1058

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CUSIPs

EXUM RIDGE CBO 2007-1, LTD

<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Certificated Note	30232XAA2
Class A Regulation S Certificated Note	G32869AA0
Class B Notes	
Class B Rule 144A Global Note	30232XAC8
Class B Regulation S Global Note	G32869AB8
Class B Certificated Note	30232XAD6
Class C Notes	
Class C Rule 144A Global Note	30232XAE4
Class C Regulation S Global Note	G32869AC6
Class C Certificated Notes	30232XAF1
Class D Notes	
Class D Rule 144A Global Note	30232XAG9
Class D Regulation S Global Note	G32869AD4
Class D Certificated Note	30232XAH7
Preference Shares	
Certificated U.S. Preference Shares	30232S204
Regulation S Global Preference Share	G32867106

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CUSIPs

EXUM RIDGE CBO 2007-2, LTD

<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Certificated Note	30228AAA8
Class A Certificated Note	30228AAD2
Class A Regulation S Global Note	G3286VAA1
Class B Notes	
Class B Rule 144A Global Note	30228AAB6
Class B Certificated Note	30228AAE0
Class B Regulation S Global Note	G3286VAB9
Class C Certificated Notes	
Class C Rule 144A Global Note	30228AAC4
Class C Certificated Notes	30228AAG5
Class C Regulation S Global Note	G3286VAC7
Class D Certificated Notes	
Class D Rule 144A Global Note	30228BAA6
Class D Certificated Note	30228BAB4
Class D Regulation S Global Note	G3286WAA9
Preference Shares	
Certificated U.S. Preference Shares	30228B306
Regulation S Global Preference Share	G3286W200

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CUSIPs

SGS HY CREDIT FUND I (EXUM RIDGE CBO 2006-3), LTD

<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Certificated Note	30232BAA0
Class A Regulation S Certificated Note	G32864AA1
Class X Notes	
Class X Rule 144A Certificated Note	30232BAB8
Class X Regulation S Certificated Note	G32864AB9
Class B Notes	
Class B Rule 144A Certificated Note	30232BAC6
Class B Regulation S Certificated Note	G32864AC7
Class C Notes	
Class C Rule 144A Global Note	30232BAD4
Class C Regulation S Global Note	G32864AD5
Class C Certificated Notes	30232BAF9
Class D Notes	
Class D Rule 144A Global Note	30232BAE2
Class D Regulation S Global Note	G32864AE3
Class D Certificated Note	30232BAG7
Class E-1 Notes	
Class E-1 Rule 144A Global Note	30232MAA6
Class E-1 Regulation S Global Note	G32863AA3
Class E-1 Certificated Note	30232MAC2
Class E-2 Notes	
Class E-2 Rule 144A Global Note	30232MAB4
Class E-2 Regulation S Global Note	G32863AB1
Class E-2 Certificated Note	30232MAD0
P-1 Preference Shares	
Certificated U.S. P-1 Preference Shares	30232M207
Regulation S Global P-1 Preference Shares	G32863105
P-2 Preference Shares	
Certificated U.S. P-2 Preference Shares	30232M405
Regulation S Global P-2 Preference Shares	G32863204

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CUSIPs

AVIV LCDO 2006-1, LIMITED

<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Global Note	05381EAA5
Class A Regulation S Global Note	G0723AAA4
Class B Notes	
Class B Rule 144A Global Note	05381EAB3
Class B Certificated Note	05381EAF4
Class B Regulation S Global Note	G0723AAB2
Class C Certificated Notes	
Class C Rule 144A Global Note	05381EAC1
Class C Certificated Note	05381EAG2
Class C Regulation S Global Note	G0723AAC0
Class D Certificated Notes	
Class D Rule 144A Global Note	05381EAD9
Class D Certificated Note	05381EAH0
Class D Regulation S Global Note	G0723AAD8
Preference Shares	
Certificated U.S. Preference Shares	053814208
Regulation S Global Preference Shares	G06869104

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CUSIPs

AVIV LCDO 2006-2

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Certificated Note	053811AA3	US053811AA30
Class A Regulation S Certificated Note	G29517AA0	USG29517AA05
Class B Notes		
Class B Rule 144A Certificated Note	053811AB1	US053811AB13
Class B Regulation S Certificated Note	G29517AB8	USG29517AB87
Class C Certificated Notes		
Class C Rule 144A Certificated Note	053811AC9	US053811AC95
Class C Regulation S Global Note	G29517AC6	USG29517AC60
Class D Certificated Notes		
Class D Rule 144A Global Note	053811AD7	US053811AD78
Class D Certificated Note	053811AH8	US053811AH82
Class D Regulation S Global Note	G29517AD4	USG29517AD44
Preference Shares		
Certificated U.S. Preference Shares	053812301	US0538123011
Regulation S Global Preference Share	G2952E106	KYG2952E1061

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CUSIPs

AIRLIE LCDO I (AVIV LDCO 2006-3), LTD

<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Certificated Note	009369AA7
Class A Regulation S Certificated Note	G01478AA7
Class B-1 Notes	
Class B-1 Rule 144A Global Note	009369AC3
Class B-1 Regulation S Global Note	G01478AB5
Class B-1 Certificated Note	009369AD1
Class B-2 Notes	
Class B-2 Rule 144A Global Note	009369AJ8
Class B-2 Regulation S Global Note	G01478AE9
Class B-2 Certificated Note	009369AK5
Class C Certificated Notes	
Class C Rule 144A Global Note	009369AE9
Class C Regulation S Global Note	G01478AC3
Class C Certificated Note	009369AF6
Class D Certificated Notes	
Class D Rule 144A Global Note	009369AG4
Class D Regulation S Global Note	G01478AD1
Class D Certificated Note	009369AH2
Preference Shares	
Certificated U.S. Preference Shares	00936A205
Regulation S Global Preference Shares	G01477101

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CUSIPs

ARLIE LCDO II (PEBBLE CREEK 2007-1)

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Global Note	00936HAA9	US00936HAA95
Class A Certificated Note	00936HAB7	US00936HAB78
Class A Regulation S Global Note	G01489AA4	USG01489AA40
Class B Notes		
Class B Rule 144A Global Note	00936HAC5	US00936HAC51
Class B Certificated Note	00936HAD3	US00936HAD35
Class B Regulation S Global Note	G01489AB2	USG01489AB23
Class C Certificated Notes		
Class C Rule 144A Global Note	00936HAE1	US00936HAE18
Class C Certificated Note	00936HAF8	US00936HAF82
Class C Regulation S Global Note	G01489AC0	USG01489AC06
Class D Certificated Notes		
Class D Rule 144A Global Note	00936HAG6	US00936HAG65
Class D Certificated Note	00936HAH4	US00936HAH49
Class D Regulation S Global Note	G01489AD8	USG01489AD88
Preference Shares		
Rule 144A Global Preference Shares	00936D209	US00936D2099
Certificated U.S. Preference Shares	00936D308	US00936D3089
Regulation S Global Preference Share	G01479107	KYG014791076

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CUSIPs

PEBBLE CREEK LCDO 2006-1

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Global Note	70509P AA 1	US70509PAA12
Class A Regulation S Global Note	G6965Y AA 6	USG6965YAA67
Class A Certificated Note	70509P AB 9	US70509PAB94
Class B Notes		
Class B Rule 144A Global Note	70509P AC 7	US70509PAC77
Class B Regulation S Global Note	G6965Y AB 4	USG6965YAB41
Class B Certificated Note	70509P AD 5	US70509PAD50
Class C Certificated Notes		
Class C Rule 144A Global Note	70509P AE 3	US70509PAE34
Class C Regulation S Global Note	G6965Y AC 2	USG6965YAC24
Class C Certificated Note	70509P AF 0	US70509PAF09
Class D Certificated Notes		
Class D Rule 144A Global Note	70509P AG 8	US70509PAG81
Class D Regulation S Global Note	G6965Y AD 0	USG6965YAD07
Class D Certificated Note	70509P AH 6	US70509PAH64
Preference Shares		
Rule 144A Global Preference Shares	705093 20 1	US7050932018
Regulation S Global Preference Share	G6965T 10 9	KYG6965T1094
Certificated U.S. Preference Shares	705093 30 0	US7050933008

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CUSIPs

PEBBLE CREEK LCDO 2007-3

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Certificated Note	70509DAA8	US70509DAA81
Certificated Class A Note	70509DAF7	US70509DAF78
Class A Regulation S Global Note	G6966BAA5	USG6966BAA55
Class B Notes		
Class B Rule 144A Certificated Note	70509DAB6	US70509DAB64
Certificated Class B Note	70509DAG5	US70509DAG51
Class B Regulation S Certificated Note	G6966BAB3	USG6966BAB39
Class C Notes		
Class C Rule 144A Global Note	70509DAC4	US70509DAC48
Certificated Class C Note	70509DAH3	US70509DAH35
Class C Regulation S Global Note	G6966BAC1	USG6966BAC12
Class D Notes		
Class D Rule 144A Global Note	70509DAD2	US70509DAD21
Certificated Class D Note	70509DAJ9	US70509DAJ90
Class D Regulation S Global Note	G6966BAD9	USG6966BAD94
Class E Notes		
Class E Rule 144A Global Note	70509DAE0	US70509DAE04
Certificated Class E Note	70509DAK6	US70509DAK63
Class E Regulation S Global Note	G6966BAE7	USG6966BAE77
Preference Shares		
Certificated U.S. Preference Shares	70509C300	US70509C3007
Regulation S Global Preference Shares	G6966A109	KYG6966A1094

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CUSIPs

WHITE MARLIN CDO 2007-1

<u>Security</u>	<u>CUSIP</u>	<u>ISIN</u>
Class A Notes		
Class A Rule 144A Certificated Note	964041AA5	US964041AA55
Certificated Class A Note	964041AB3	US964041AB39
Class A Regulation S Certificated Note	G96180AA5	USG96180AA59
Class B-1 Notes		
Class B-1 Rule 144A Certificated Note	964041AC1	US964041AC12
Certificated Class B-1 Note	964041AD9	US964041AD94
Class B-1 Regulation S Certificated Note	G96180AB3	USG96180AB33
Class B-2 Notes		
Class B-2 Rule 144A Certificated Note	964041AE7	US964041AE77
Certificated Class B-2 Note	964041AF4	US964041AF43
Class B-2 Regulation S Certificated Note	G96180AC1	USG96180AC16
Class C-1 Notes		
Class C-1 Rule 144A Global Note	964041AG2	US964041AG26
Certificated Class C-1 Note	964041AH0	US964041AH09
Class C-1 Regulation S Global Note	G96180AD9	USG96180AD98
Class C-2 Notes		
Class C-2 Rule 144A Global Note	964041AJ6	US964041AJ64
Certificated Class C-2 Note	964041AK3	US964041AK38
Class C-2 Regulation S Global Note	G96180AE7	USG96180AE71
Class D Notes		
Class D Rule 144A Global Note	964041AL1	US964041AL11
Certificated Class D Note	964041AM9	US964041AM93
Class D Regulation S Global Note	G96180AF4	USG96180AF47
Class E Notes		
Class E Rule 144A Global Note	964037AA3	US964037AA36
Certificated Class E Note	964037AB1	US964037AB19
Class E Regulation S Global Note	G9618GAA0	USG9618GAA07
P-1 Preference Shares		
Certificated U.S. P-1 Preference Shares	964037402	US9640374024
Regulation S P-1 Global Preference Share	G9618G201	KYG9618G2019
P-2 Preference Shares		
Certificated U.S. P-2 Preference Shares	964037501	US9640375013
Regulation S P-2 Global Preference Share	G9618G300	KYG9618G3009

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CUSIPs

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<u>Security</u>	<u>CUSIP</u>
Class A Notes	
Class A Rule 144A Certificated Note	00936KAA2
Class A Regulation S Certificated Note	G0134PAA4
Class B Notes	
Class B Rule 144A Certificated Note	00936KAB0
Class B Regulation S Certificated Note	G0134PAB2
Certificated Class B Note	00936KAF1
Class C Notes	
Class C Rule 144A Global Note	00936KAC8
Class C Regulation S Global Note	G0134PAC0
Certificated Class C Note	00936KAG9
Class D Notes	
Class D Rule 144A Global Note	00936KAD6
Class D Regulation S Global Note	G0134PAD8
Certificated Class D Note	00936KAH7
P-1 Preference Shares	
Certificated U.S. P-1 Preference Shares	00936G202
Regulation S Global P-1 Preference Shares	G01349102
P-2 Preference Shares	
Certificated U.S. P-2 Preference Shares	00936G400
Regulation S Global P-2 Preference Shares	G01349110

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